SUGGESTED SOLUTIONS TO HOMEWORK I

Solution 1. (1) The solution is

$$u(t,x) = \sin x \cos t + t(x+1) + (1-\cos t) \cos x.$$

(2) The solution is

$$u(t,x) = x^2 + t^2 + t\sin y.$$

(3) The solution is

$$u(t,x) = x^2 + y^2 - 2z^2 + t + t^2xyz.$$

Solution 2. (1) The solution is

$$u(t,x) = \cos \frac{3\pi t}{l} \sin \frac{3\pi x}{l} + \sum_{k=1}^{\infty} \frac{4l^3(1 + (-1)^{k+1})}{k^4 \pi^4} \sin \frac{k\pi t}{l} \sin \frac{k\pi x}{l}.$$

(2) The solution is

$$u(t,x) = \frac{8h}{\pi^2} \sum_{k=0}^{\infty} \frac{(-1)^k}{(2k+1)^2} \cos \frac{(2k+1)\pi t}{2l} \sin \frac{(2k+1)\pi x}{2l}.$$

Solution 3. (1) Fix a point $(t_0, x_0) \in T$, integrate the inequality over $T_0 := \{(t, x) : t \in T \}$ $x_0 - t_0 < x - t, x + t < x_0 + t_0, t > 0$, then

$$\int_{T_0} \partial_t^2 u - \partial_x^2 u dx dt \le 0.$$

By Green's formula,

$$\int_{T_0} \partial_t^2 u - \partial_x^2 u dx dt = \int_{\partial T_0} -\partial_t u dx - \partial_x u dt$$

$$= -\int_{T_0 - t_0}^{x_0 + t_0} \partial_t u(0, x) dx + 2u(t_0, x_0) - u(0, x_0 + t_0) - u(0, x_0 - t_0),$$

therefore

$$u(t_0, x_0) = \frac{u(0, x_0 + t_0) + u(0, x_0 - t_0)}{2} + \int_{x_0 - t_0}^{x_0 + t_0} \partial_t u(0, x) dx + \int_{T_0} \partial_t^2 u - \partial_x^2 u dx dt.$$

Since $\partial_t u(0,x) \leq 0$ and $\partial_t^2 u - \partial_x^2 u \leq 0$, we have

$$u(t_0, x_0) \le \max_{0 \le x \le 1} u.$$

(2) The solution is

$$u(t,x) = \frac{1}{\pi} \sin \pi x \sin \pi t.$$

Then

$$\max_{\overline{T}} u = u(\frac{1}{2}, \frac{1}{2}) = \frac{1}{\pi},$$

however,

$$\max_{0 \le x \le 1} u(0, x) = 0.$$

Solution 4. (1) By direct computation,

$$\frac{dE(t)}{dt} = \int_{\mathbb{R}^n} \partial_t u \cdot \partial_t^2 u + \nabla u \cdot \partial_t \nabla u + f(u) \partial_t u dx$$
$$= \int_{\mathbb{R}^n} \partial_t u (\partial_t^2 u - \Delta u + f(u)) dx$$
$$= 0.$$

which implies E(t) is constant for all $t \geq 0$.

(2) By direct computation,

$$\begin{split} \frac{de(t)}{dt} &= \int_{B(x_0,t_0-t)} \partial_t u \cdot \partial_t^2 u + \nabla u \cdot \partial_t \nabla u + f(u) \partial_t u dx \\ &- \int_{\partial B(x_0,t_0-t)} \frac{1}{2} (|\partial_t u|^2 + |\nabla u|^2) + F(u) dS_x \\ &= \int_{\partial B(x_0,t_0-t)} \frac{\partial u}{\partial n} \partial_t u - \frac{1}{2} (|\partial_t u|^2 + |\nabla u|^2) - F(u) dS_x \\ &= - \int_{\partial B(x_0,t_0-t)} \frac{1}{2} |n \partial_t u - \nabla u|^2 + F(u) dS_x \end{split}$$

(3) Since $F \geq 0$, by (2), we have

$$\frac{de(t)}{dt} \le 0,$$

which implies that e(t) is nonincreasing. Moreover, since $u(0,x)=\partial_t u(0,x)\equiv 0$ for all $x\in B(x_0,t_0)$, we have e(0)=0. Hence $e(t)\equiv 0$ for all $t\geq 0$, then $\partial_t u=\nabla u\equiv 0$ for all $\{(t,x):0\leq t\leq t_0,|x-x_0|\leq t_0-t\}$ and therefore $u\equiv 0$ for all $\{(t,x):0\leq t\leq t_0,|x-x_0|\leq t_0-t\}$.